

STATE OF MISSOURI
COMBINING STATEMENT OF FIDUCIARY NET ASSETS
PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS
June 30, 2010
(In Thousands of Dollars)

	Missouri State Employees' Retirement System		Missouri Department of Transportation and Highway Patrol Employees' Retirement System	Missouri Consolidated Health Care Plan State Retiree Welfare Benefit Trust	Deferred Compensation		Totals
	Missouri State Employees' Plan	Judicial Plan			401 (a) Plan	457 Plan	June 30, 2010
ASSETS							
Cash and Cash Equivalents	\$ 623,682	\$ 7,187	\$ 210	\$ 2,716	\$ 110	\$ 383	\$ 634,288
Investments at Fair Value	6,128,664	70,628	1,299,366	66,240	342,031	1,023,036	8,929,965
Invested Securities							
Lending Collateral	190,445	2,195	44,655	---	---	---	237,295
Receivables:							
Accounts Receivable	44,048	1,530	3,264	17,809	219	722	67,592
Interest Receivable	---	---	87,201	---	---	---	87,201
Prepaid Expenses	50	1	5	---	---	---	56
Capital Assets:							
Land	264	3	84	---	---	---	351
Buildings	3,512	40	582	---	---	---	4,134
Equipment	1,804	21	3,054	---	---	---	4,879
Accumulated Depreciation/Amortization	(2,426)	(27)	(443)	---	---	---	(2,896)
Total Capital Assets, Net	3,154	37	3,277	---	---	---	6,468
Total Assets	6,990,043	81,578	1,437,978	86,765	342,360	1,024,141	9,962,865
LIABILITIES							
Accounts Payable	61,883	713	79,274	113	62	186	142,231
Securities Lending Obligation	200,018	2,305	45,987	---	---	---	248,310
Unearned Revenue	---	---	---	3,655	---	---	3,655
Claims Liability	---	---	---	9,802	---	---	9,802
Compensated Absences	519	6	---	---	---	---	525
Total Liabilities	262,420	3,024	125,261	13,570	62	186	404,523
Net Assets Held in Trust for Benefits	\$ 6,727,623	\$ 78,554	\$ 1,312,717	\$ 73,195	\$ 342,298	\$ 1,023,955	\$ 9,558,342